

Report 1303 : Commodity Hedging Report

[See previous W5 version guide](#)

PURPOSE

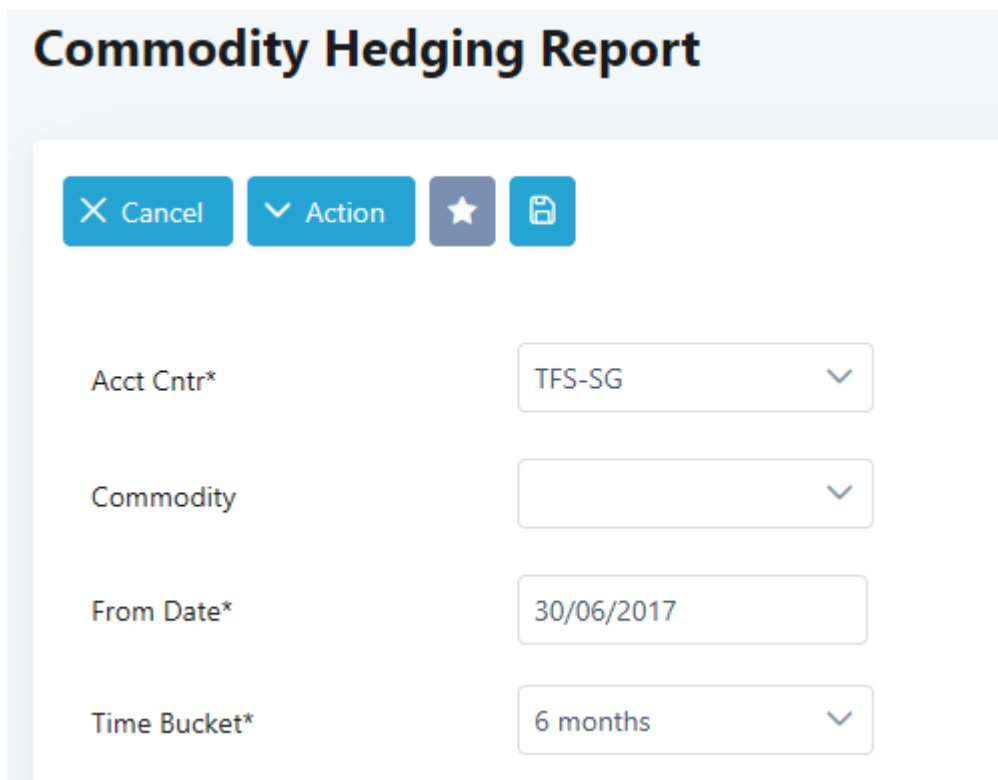
To provide the details used by CS Lucas to show the Commodity Hedging Report.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Commodity Hedging Report.

QUERY

1. Navigate to Reporting > Standard > Report 1303: Commodity Hedging Report.



The screenshot shows the 'Commodity Hedging Report' form. At the top, there is a title bar with the text 'Commodity Hedging Report'. Below the title bar, there is a row of four buttons: 'Cancel' (with a close icon), 'Action' (with a dropdown arrow), a star icon, and a save icon. The form contains four input fields, each with a label and a value:

Field Label	Value
Acct Cntr*	TFS-SG
Commodity	
From Date*	30/06/2017
Time Bucket*	6 months

2. Fill in the mandatory parameter – Acct Cntr, From Date and Time Bucket.
3. Click Action and select the required format.
4. The report shows the Commodity Product (Physical and Derivative) grouped in Time Buckets.

Commodity Hedging Report

Acct Cntr: TFS-SG Commodity: ALL From Date: 30-Jun-2017 Buckets: 6 months

Product		30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Diesel (Barrel)	Physical	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)
	Derivative	1,000.00	1,100.00	1,300.00	2,300.00	1,400.00	1,600.00
	Unhedged	(100.00)	(110.00)	(30.00)	(160.00)	(210.00)	(170.00)
	% Unhedged	9.09	9.09	2.26	6.50	13.04	9.60
iron ore (M) (Tonne)	Derivative						
	Physical						
	Unhedged	0.00	0.00	0.00	0.00	0.00	0.00
	% Unhedged						
Jet Fuel (Barrel)	Physical	(550.00)	(605.00)	(665.00)	(730.00)	(805.00)	(885.00)
	Derivative	500.00	550.00	700.00	700.00	700.00	800.00
	Unhedged	(50.00)	(55.00)	35.00	(30.00)	(105.00)	(85.00)
	% Unhedged	9.09	9.09	5.26	4.11	13.04	9.60

For explanation of Excel Raw export, please see [link](#).



For explanation of buttons, please see [link](#).

DATA SOURCE

I) To view the following commodity (physical) transaction,

		C	D	E	F	G	H
Product		30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Diesel (Barrel) A	Physical B	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)

Follow the steps as shown below:

1. Navigate to Transaction > Hedging > Transaction.
2. Select Acct Cntr* (From example: TFS-SG).
3. Key in Delivery From* (From example: 30-Jun-2017).
4. Filter Type as Underlying.
5. Filter Product (From example: Diesel)
6. Click Refresh.

Hedging: Transaction

Acct Cntr*

TFS-SG

Delivery From*

30/06/2017

Delivery To

31/12/2017

Type

Underlying **B**

Product

Diesel **A**

Hedge ID

Refresh

Action

Approve

Search

Columns

	App? T↓	Trade ID T↓	Acct Cntr T↓	Type T↓	Product T↓	Delivery T↓	Quantity T↓	Ccy T↓	Unit Cost T↓	Amount T↓	Narrative T↓	Hedge ID T↓
☐		DEU100014.00	TFS-SG	Underlying	Diesel	30 Jun 2017	C (1,100.00)	USD				
☐		DEU100015.00	TFS-SG	Underlying	Diesel	31 Jul 2017	D (1,210.00)	USD				
☐		DEU100016.00	TFS-SG	Underlying	Diesel	31 Aug 2017	E (1,330.00)	USD				
☐		DEU100017.00	TFS-SG	Underlying	Diesel	30 Sep 2017	F (1,460.00)	USD				
☐		DEU100018.00	TFS-SG	Underlying	Diesel	31 Oct 2017	G (1,610.00)	USD				
☐		DEU100019.00	TFS-SG	Underlying	Diesel	30 Nov 2017	H (1,770.00)	USD				
☐		DEU100020.00	TFS-SG	Underlying	Diesel	31 Dec 2017	(1,950.00)	USD				
☐		DEU100050.00	TFS-SG	Underlying	Diesel	15 Sep 2017	F (1,000.00)	USD				

1-8 of 8 records

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7. To view the details, click the Edit button next to the Trade ID to drill down to Hedging: Amend Transaction screen.

Hedging: Amend Transaction

✕ Cancel

📁 Update

Trade ID	DEU100014.00
Acct Cntr*	TFS-SG
Transaction*	Pay/Sell/Short
Product*	Diesel
TDate*	31/01/2017
Delivery Date*	30/06/2017
Counterparty*	Shell
Trading Unit	Barrel
Quantity*	1,100.00
Narrative	

II) To view the following commodity swap (derivative) transaction,

Product		<u>30-Jun-17</u>	<u>31-Jul-17</u>	<u>31-Aug-17</u>	<u>30-Sep-17</u>	<u>31-Oct-17</u>	<u>30-Nov-17</u>
Diesel (Barrel) A	Physical	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)
	Derivative B	1,000.00 C	1,100.00 D	1,300.00 E	2,300.00 F	1,400.00 G	H 1,600.00

Follow the steps as shown below:

1. Navigate to Transaction > Hedging > Transaction.

2. Select Acct Cntr* (From example: TFS-SG).
3. Key in Delivery From* (From example: 30-Jun-2017).
4. Filter Type as Derivative.
5. Filter Product (From example: Diesel Swap)
6. Click Refresh.

Hedging: Transaction

Acct Cntr* TFS-SG Delivery From* 30/06/2017 Delivery To 31/12/2017 Type Derivative **B** Product Diesel Swap **A** Hedge ID

[Refresh](#) [Action](#) [Approve](#) [Star](#) [Share](#)

[Columns](#)

☐	App? T1	Trade ID T1	Acct Cntr T1	Type T1	Product T1	Delivery T1	Quantity T1	Ccy T1	Unit Cost T1	Amount T1	Narrative T1	Hedge ID T1
☐	🔗	DEU100002.00	TFS-SG	Derivative	Diesel Swap	30 Jun 2017	C 1,000.00	USD	49.000000	49,000.00		
☐	🔗	DEU100003.00	TFS-SG	Derivative	Diesel Swap	31 Jul 2017	D 1,100.00	USD	49.000000	53,900.00		
☐	🔗	DEU100004.00	TFS-SG	Derivative	Diesel Swap	31 Aug 2017	E 1,300.00	USD	49.000000	63,700.00		
☐	🔗	DEU100005.00	TFS-SG	Derivative	Diesel Swap	30 Sep 2017	F 1,300.00	USD	48.000000	62,400.00		
☐	🔗	DEU100006.00	TFS-SG	Derivative	Diesel Swap	31 Oct 2017	G 1,400.00	USD	48.000000	67,200.00		
☐	🔗	DEU100007.00	TFS-SG	Derivative	Diesel Swap	30 Nov 2017	H 1,600.00	USD	48.000000	76,800.00		
☐	🔗	DEU100008.00	TFS-SG	Derivative	Diesel Swap	31 Dec 2017	1,800.00	USD	48.000000	86,400.00		
☐	🔗	DEU100049.00	TFS-SG	Derivative	Diesel Swap	15 Sep 2017	F 1,000.00	USD	50.000000	50,000.00		

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7. To view the details, click on the Trade ID to drill down to Hedging: Amend Transaction screen.

Hedging: Amend Transaction

✕ Cancel

📁 Update

Trade ID

DEU100002.00

Acct Cntr*

TFS-SG



Transaction*

Rec/Buy/Long



Product*

Diesel Swap



TDate*

31/01/2017

Delivery Date*

30/06/2017

VDate*

30/06/2017

Counterparty*

Shell



Trading Unit

Barrel

Quantity*

1,000.00

Ccy

USD

Price/Unit*

49.000000

Amount*

49,000.00



Narrative

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

CHANGE HISTORY

Date	By	Changes
28-Apr-2020	TS	Created.
16-Sep-2024	TS	Updated to W6 instructions and screenshots.